

State of California
Pooled Money Investment Account
Market Valuation
6/30/2010

Carrying Cost Plus				
Description	Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 25,723,850,496.54	\$ 25,768,990,114.47	\$ 25,789,125,900.00	NA
Notes	\$ 6,652,333,782.46	\$ 6,652,151,462.02	\$ 6,707,940,500.00	\$ 10,971,765.50
Federal Agency:				
SBA	\$ 553,637,055.79	\$ 553,637,055.79	\$ 548,176,923.45	\$ 601,009.04
MBS-REMICs	\$ 650,242,108.58	\$ 650,242,108.58	\$ 689,811,108.29	\$ 3,070,608.31
Debentures	\$ 349,948,369.05	\$ 349,948,369.05	\$ 351,422,500.00	\$ 959,799.50
Debentures FR	\$ 200,000,000.00	\$ 200,000,000.00	\$ 200,150,000.00	\$ 81,966.89
Discount Notes	\$ 7,471,882,059.69	\$ 7,480,057,498.58	\$ 7,482,012,100.00	NA
GNMA	\$ 71,094.71	\$ 71,094.71	\$ 79,244.92	\$ 703.39
IBRD Deb FR	\$ 300,000,000.00	\$ 300,000,000.00	\$ 300,852,000.00	\$ 297,429.00
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 400,000,000.00	\$ 400,000,000.00	\$ 400,013,706.00	\$ 157,500.00
CDs and YCDs	\$ 7,565,022,999.42	\$ 7,565,012,999.42	\$ 7,564,826,146.55	\$ 1,717,588.91
Commercial Paper	\$ 7,763,458,330.82	\$ 7,765,999,127.47	\$ 7,765,904,501.10	NA
Corporate:				
Bonds FR	\$ 125,119,550.90	\$ 125,119,550.90	\$ 125,061,250.00	\$ 43,494.81
Bonds	\$ -	\$ -	\$ -	\$ -
Repurchase Agreements	\$ -	\$ -	\$ -	NA
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,146,150,000.00	\$ 4,146,150,000.00	\$ 4,146,150,000.00	NA
AB 55 & GF Loans	\$ 7,484,250,710.44	\$ 7,484,250,710.44	\$ 7,484,250,710.44	NA
TOTAL	\$ 69,385,966,558.40	\$ 69,441,630,091.42	\$ 69,555,776,590.75	\$ 17,901,865.35

Fair Value Including Accrued Interest

\$ 69,573,678,456.10

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost **(1.001643776)**. As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$20,032,875.52 or \$20,000,000.00 x **1.001643776**.